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Journal of Mathematical Analysis and Applications

www.elsevier.com/locate/jmaa

Oscillatory properties for semilinear degenerate hyperbolic equations of second order

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ARTICLE INFO

Article history:

Received 10 September 2008

Available online 9 March 2009

Submitted by C. Gutierrez

Keywords:

Degenerate hyperbolic equation

Oscillation

Wave equation

ABSTRACT

We consider three kind of oscillatory properties of the solutions to semilinear degenerate hyperbolic equations. Several sufficient conditions for the oscillation or non-oscillation are presented. In particular, they give us the positivity of the solutions for semilinear hyperbolic equations degenerating at initial point in one space dimension. Moreover we establish a few oscillatory conditions for the solutions of the mixed problem reduced to in one space dimension.

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1. Introduction

In this article we are interested in some kind of oscillating properties of the solution to the Cauchy problem for the semilinear degenerate hyperbolic equations of second order

$$P_{\pm}(t, x, \partial_t, \partial_x)u = \partial_t^2 u - A(t, x, \partial_x)u \pm F(u) = 0,$$

whose terms are given by

$$A(t, x, \partial_x) = \sum_{j,k=1}^n \partial_{x_j} (a_{jk}(t, x) \partial_{x_k}), \quad F(u) = b(t, x)u + f(u),$$

where $a_{jk}, b \in \mathcal{B}^{\infty}$, $f \in C^{\infty}$ are real-valued, $a_{jk} = a_{kj}$, $b \geq 0$ and $f(0) = 0$. \mathcal{B}^{∞} is the set of all infinitely differentiable functions whose derivatives are bounded. Moreover we always impose the following weak hyperbolicity conditions:

$$A_0(t, x, \xi) = \sum_{j,k=1}^n a_{jk}(t, x) \xi_j \xi_k \geq 0$$

and a fortiori there exists a positive constant a_0 such that

$$\partial_t A_0(t, x, \xi) \geq -a_0 A_0(t, x, \xi) \quad (1.1)$$

for every $(t, x, \xi) \in [0, \infty) \times \mathbb{R}^n \times \mathbb{R}^n \setminus \{0\}$.

Let us consider the Cauchy problem for P_{\pm} with initial time $t_0 \geq 0$

$$\begin{cases} P_{\pm} u(t, x) = 0, & (t, x) \in [t_0, T) \times \mathbb{R}^n, \\ \partial_t^j u(t_0, x) = u_j(x), & x \in \mathbb{R}^n \quad (j = 0, 1), \end{cases} \quad P(\pm)$$

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where $T \leq \infty$. We will devote to the study of the real-valued solution u to the problem $P(\pm)$ from now on. For this purpose, first recall the local solvability of $P(\pm)$ in Sobolev spaces. Let T^* be the life-span of the strong solution $u(t, x)$, that is,

$$T^* = \sup \left\{ T \in (t_0, \infty] \mid \text{There is a unique solution } u(t, x) \in \bigcap_{j=0}^1 C^j([t_0, T], H^{s-j}(\mathbb{R}^n)) \text{ of } P(\pm) \right. \\ \left. \text{with initial data } u_0, u_1 \in H_0^s(\mathbb{R}^n) \right\},$$

where $s \geq [n/2] + 1$ (see, e.g., [4,7]). Throughout this article, denote $[t_0, T^*)$ by I .

Now, let us define a few oscillatory properties of $u(t, x)$ in the sense below:

(i) Globally Oscillatory Property (GOP): For any $t_0 \geq 0$ both

$$\mu(\{(t, x) \in I \times \mathbb{R}^n \mid u(t, x) > 0\}) > 0$$

and

$$\mu(\{(t, x) \in I \times \mathbb{R}^n \mid u(t, x) < 0\}) > 0$$

hold, where μ is the Lebesgue measure in $[0, \infty) \times \mathbb{R}^n$.

(ii) Pointwise Oscillatory Property (POP): For every fixed $x_0 \in \mathbb{R}^n$ there is a sequence $\{t_k\} \subset I$ made of distinct points which satisfies

$$u(t_k, x_0)u(t_{k+1}, x_0) < 0.$$

(iii) Non-Oscillatory Property (NOP): There exists some $T_0 \in I$ such that $u(t, x)$ does not change its sign for all $(t, x) \in [T_0, T^*) \times \mathbb{R}^n$.

There are some results on (GOP), for example, see [2,8,9,13,19]. But one knows few results on (POP) and (NOP) in comparison with (GOP). To our knowledge, (POP) are treated in Theorem 2 of [9] for linear P_- with time-independent coefficients in general space dimensions $n \geq 1$, a few fine results on (POP) for semilinear wave equations are investigated in [1] plus for $P(-)$ with time-dependent coefficients in [14] and [15] when $n = 1$. (NOP) is also discussed in [16] for $n \leq 3$ only because of the lack of the positivity of fundamental solutions to wave equations in high space dimensions $n \geq 4$. Recently, the monograph [18] on oscillation theory for various partial differential equations has published, which presents us an excellent survey on that subject. All the results mentioned above are related with strictly hyperbolic operators P_{\pm} enjoying

$$A_0(t, x, \xi) \geq \delta |\xi|^2 \quad (1.2)$$

for some positive constant δ . Our main concern here is the case allowing $\delta = 0$ in (1.2).

First of all, we note our first result on (GOP). For this aim we need a few conditions on the coefficients of the operator P_+ .

Assumptions 1.1.

(i) There is a constant b_0 such that $b(t, x) \geq b_0 > 0$ for all $(t, x) \in I \times \mathbb{R}^n$.

(ii) $f(s) \geq 0$ for all $s \in \mathbb{R}$.

Theorem 1.1. Under the Assumptions 1.1, if $T^* > \frac{\pi}{\sqrt{b_0}} + t_0$ and if there is a subinterval J of I with the length $|J|$ greater than $\frac{\pi}{\sqrt{b_0}}$ which the solution u to $P(+)$ is nontrivial in $J \times \mathbb{R}^n$, then (GOP) holds for the solution u .

Remark 1.1. (i) Let us examine the case $\inf b(t, x) = 0$, for instance, $b, f \equiv 0$, $a_{11}(t) = t^{2\ell}$ ($\ell = 1, 2, 3, \dots$) in one space dimension $n = 1$. Then, due to Corollary 3.3 in [17] we can represent the classical solution $u(t, x) \in C^2([0, \infty) \times \mathbb{R})$ of $P(+)$ with initial data $u_0 \equiv 0$, $u_1 \in C^2(\mathbb{R})$ by

$$u(t, x) = tc_{\ell} \int_0^1 \{u_1(x - \phi(t)s) + u_1(x + \phi(t)s)\} (1 - s^2)^{-\gamma} ds,$$

where c_{ℓ} is a positive constant only dependent on ℓ , $\phi(t) = \frac{t^{\ell+1}}{\ell+1}$ and $\gamma = \frac{\ell}{2(\ell+1)}$. In particular, if $u_1(x \pm \phi(t)s) > 0$ for $s \in [0, 1]$, then $u(t, x) > 0$. This means that (GOP) to $P(+)$ is generally invalid for the case $\inf b(t, x) = 0$.

(ii) The optimality of the condition $|J| > \frac{\pi}{\sqrt{b_0 + \delta}}$ in Theorem 1.1 is shown in Remark 1.4(a) of [2] (see also [8]) for strongly elliptic operators A like (1.2).

(iii) In general, $T^* < \infty$ since in one space dimension it is known that $P(+)$ even for some linear operator P_+ consisting of nonnegative only time-dependent coefficient $a_{11}(t) \in C^\infty$ and $b, f \equiv 0$ with suitable data in $C_0^\infty(\mathbb{R})$ is not locally solvable at the zeros of $a_{11}(t)$. This phenomenon is related to the oscillatory rate of $a_{11}(t)$ near its zeros. So under some restrictions on the vanishing orders of $a_{11}(t)$ and the growth of the nonlinear term f together with its derivatives, very few results on the time global solvability ($T^* = \infty$) for $P(+)$ are merely proved in low space dimensions (see [5,6] and the references therein). We shall not touch their hard problems at all.

Next we give our second result on (NOP) in one space dimension $n = 1$ only in the spirit of “comparison principle”.

Assumptions 1.2.

(i) There are some point $T \in (t_0, T^*)$ and nonnegative function $a \in C^\infty([t_0, T])$ such that

$$A(t, x, \partial_x) = a(t) \partial_x^2$$

in $[t_0, T] \times \mathbb{R}^1$.

(ii) $a(t) > 0$ and $a'(t) \geq 0$ in $(t_0, T]$.

(iii) $F(s) \geq 0$ for $s \geq 0$.

Example 1.1. Let ℓ be a natural number. For instance, $a(t) = (t - t_0)^{2\ell}$ fulfills (i) and (ii) of Assumptions 1.2.

Theorem 1.2. Let be $n = 1$. If Assumptions 1.2 are satisfied, then $u(t, x) > 0$ on $[t_0, T] \times \mathbb{R}^1$ for the solution u to $P(-)$ with positive initial data $u_0(x), u_1(x)$.

Further we shall state a result on (POP) for radially symmetric solutions in a ball B_ℓ to the equations $P_+u = 0$ in three space dimensions $n = 3$ only. In our strategy (POP) essentially needs some homogeneous boundary conditions. So, for simplicity, let us consider the mixed problem for P_+ with homogeneous Dirichlet boundary condition

$$\begin{cases} P_+u(t, x) = 0, & (t, x) \in [t_0, T] \times B_\ell \setminus \{0\}, \\ \partial_t^j u(t_0, x) = u_j(x), & x \in \overline{B}_\ell \ (j = 0, 1), \\ u(t, x) = 0, & \text{on } [t_0, T] \times |x| = 0, \ell, \end{cases} \quad DP(+)$$

where $B_\ell = \{x \in \mathbb{R}^3 \mid |x| < \ell\}$. We have to restrict the coefficients of the operator $A(t, x, \partial_x)$ in order to reduce to the wave equation as well.

Assumptions 1.3.

(i) $a_{jk}(t, x)$ is only dependent on t , so $A(t, x, \partial_x) = a(t)\Delta_x$ with some nonnegative function $a(t) \in C^\infty([t_0, T])$ satisfying the conditions below:

(ii) $a(T) = 0$ and $a(t) > 0$ in $[t_0, T)$.

(iii) $b(t, x)$ is nonnegative and also only time-dependent, so say $b(t, x) = b(t)$.

(iv) $a''(t) \leq 4a(t)b(t) + \frac{5a'(t)^2}{4a(t)}$ holds in $[t_0, T)$. For example, $a''(t) \leq 0$ in $[t_0, T)$.

(v) $f(s)$ is odd, that is, $f(-s) = -f(s)$ in \mathbb{R} .

(vi) $f(s)$ is nondecreasing in \mathbb{R} .

Example 1.2.

(i) $a(t) = (T - t)^m$ satisfies (ii) and (iv) of Assumptions 1.3 when $m > 0$.

(ii) $a(t) = \exp(-(T - t)^{-\gamma})$ also does them if $\gamma > 0$ and if $T \leq (\frac{\gamma}{4\gamma+4})^{1/\gamma}$.

Theorem 1.3. Assume that $T > 2\ell + t_0$ and that $v(t, r) = u(t, x)$ ($r = |x|$) is a nontrivial radially symmetric solution to the mixed problem $DP(+)$. Let $0 < |x_0| < \ell$. If Assumptions 1.3 are fulfilled, then for any $\hat{t} \in (t_0 + \ell, T - \ell)$ there exist two points $t_1, t_2 \in [\hat{t} - \ell, \hat{t} + \ell]$ such that $v(t_1, |x_0|)v(t_2, |x_0|) < 0$.

Remark 1.2. (i) We merely know few conditions on f to be $T^* = \infty$ for $P(+)$. For instance, $T^* = \infty$ is possible for $a(t) = (T - t)^m$ and $f(u) = |u|^{p-1}u$ when $n = 3$ and $1 \leq p < \frac{3m+10}{3m+2}$ (see, in detail, (1.14) in [6]).

(ii) The conditions (ii), (iv) of Assumptions 1.3 are relaxed to the following. If the set $Z(a)$ of the zeros of $a(t)$ is discrete and if (ii), (iv) are fulfilled in some interval $[t_1, t_2]$ with $t_2 - t_1 > 2\ell$ of $[t_0, T] \setminus Z(a)$, then the conclusion of Theorem 1.3 also remains valid for any $\hat{t} \in (t_1 + \ell, t_2 - \ell)$.

In turn, let us show a result on (POP) for the mixed problem to the equations $P_+u = 0$ in one space dimensions $n = 1$ with homogeneous Neumann boundary condition

$$\begin{cases} P_+u(t, x) = 0, & (t, x) \in [t_0, \infty) \times (0, \ell), \\ \partial_t^j u(t_0, x) = u_j(x), & \text{in } [0, \ell] \ (j = 0, 1), \\ u_x(t, 0) = u_x(t, \ell) = 0, & \text{on } [t_0, \infty). \end{cases} \quad NP(+)$$

For this purpose, we must impose rather strong conditions on the coefficients of $A(t, x, \partial_x)$ and $f(u)$ to guarantee the global solvability for $NP(+)$ (see Theorem 1.3 in [6]). Some reduction to the wave equation is also used here.

Assumptions 1.4.

- (i) $a_{jk}(t, x)$ is only dependent on t , so $A(t, x, \partial_x) = a(t)\partial_x^2$ with some nonnegative real-analytic function $a(t)$ defined on $[t_0, \infty)$ fulfilling the conditions below:
- (ii) The set $Z(a)$ of the zeros of $a(t)$ is finite. Then we may assume that the order at each zero is finite as well, so is

$$m = \max\{k \in \mathbb{Z}_+ \mid a^{(k)}(t) = 0, \ t \in Z(a)\}.$$

- (iii) $b(t, x)$ is also only time-dependent, so say $b(t, x) = b(t)$.

- (iv) (Opial-type criterion, see (3.9) in [12].) Let $c(t) = \frac{b(t)}{a(t)} - \frac{a_{tt}(t)}{4a(t)^2} + \frac{5a_t(t)^2}{16a(t)^3}$ and $d(t) = \int_t^\infty c(s) ds$ for $t > T_0 = \max Z(a)$. Then the inequality

$$\int_t^\infty d^+(s)^2 ds > \frac{1}{4} d(t) \quad (1.3)$$

holds and $d^+(t) \neq 0$ for all $t > T_0$ large enough, where $d^+(t) = \max\{d(t), 0\}$. Note that (1.3) is automatically valid at each t when $d(t) \leq 0$.

- (v) $f(s)$ is odd, that is, $f(-s) = -f(s)$ in \mathbb{R} .
- (vi) $f(s)$ is nondecreasing in \mathbb{R} .
- (vii) The inequalities

$$|f^{(j)}(s)| \leq C_1(1 + |s|)^{p-j}$$

and

$$\int_0^s f(\sigma) d\sigma \geq C_2|s|^{p+1}$$

are established for $j = 0, 1$, some $C_1, C_2 > 0$ and $p \in [1, 1 + 4/m)$.

Remark 1.3. (i) The analyticity of $a(t)$ is used in place of (1.1) for the local solvability. Indeed, the condition (1.1) does not hold for $A(t, x, \partial_x)$ satisfying Assumptions 1.4. But the local solvability for $P(\pm)$ also remains valid because of (i) of Assumptions 1.4 (see [3]).

(ii) Of Assumptions 1.4 is equivalent to the condition $\sup Z(a) < \infty$ unless the real-analytic function $a(t)$ identically vanishes.

- (iii) If $c(t) \geq 0$ for all t sufficiently large, then Hille's condition (see [12])

$$\liminf_{t \rightarrow \infty} t d(t) > \frac{1}{4}$$

implies (1.3).

Example 1.3. Let $b(t) \equiv 0$ and $a(t) = \frac{t^\alpha}{1+t^{\alpha+\beta}}$, where $\alpha > 0$ and $1 < \beta < 4$. Then, since

$$c(t) = \frac{\beta(\beta-4)t^{\alpha+2\beta-2}}{16(1+t^{\alpha+\beta})} + o(t^{\beta-2}) = \frac{\beta(\beta-4)}{16}t^{\beta-2} + o(t^{\beta-2})$$

as $t \rightarrow \infty$, we see that $d(t) = \infty$ for t large enough and $\lim_{t \rightarrow \infty} t d(t) = \infty$. In the sequel, (i), (ii) and (iv) of Assumptions 1.4 are fulfilled for these $a(t), b(t)$.

Theorem 1.4. Let $t_0 > T_0$ and $x_0 \in (0, \ell)$. If Assumptions 1.4 are satisfied, then for the solution u of $NP(+)$ either $u(t, x_0) \equiv 0$ or there exists an infinite sequence $\{t_n\}$ such that $u(t_n, x_0) = 0$ and $u(r, x_0)u(s, x_0) < 0$ for every $r \in (t_{n-1}, t_n)$ and $s \in (t_n, t_{n+1})$, where $\lim_{n \rightarrow \infty} t_n = \infty$.

2. Globally oscillatory property

In this section we give a proof of Theorem 1.1. To this end, let us employ some weight function introduced in [2], which plays a role instead of the first positive eigenfunction to the operator $-A(t, x, \partial_x)$ in bounded domains (see [8]) and prepare a lemma to do so.

Put $|x| = \sqrt{\sum_{k=1}^n x_k^2}$ and $\psi(x) = (1 + |x|^2)^{-\rho}$ for $x = (x_1, \dots, x_n) \in \mathbb{R}^n$ and $\rho > \frac{n}{2}$. Then ψ admits the following elementary properties got by easy calculations.

- (i) $\psi \in H^2(\mathbb{R}^n) \cap C^\infty(\mathbb{R}^n)$.
- (ii) There is some constant $M > 0$ satisfying $|A(t, x, \partial_x)\psi(x)| \leq M\psi(x)$ in $I \times \mathbb{R}^n$.

Next, modify ψ by $\varphi(x) = \psi(\frac{\varepsilon}{M}x)$ for any constant $\varepsilon \in (0, M]$.

Proposition 2.1. *Let ε be any positive number. Then there exists a positive function $\varphi \in H^2(\mathbb{R}^n) \cap C^\infty(\mathbb{R}^n)$ such that $A(t, x, \partial_x)\varphi(x) \leq \varepsilon\varphi(x)$ in $I \times \mathbb{R}^n$.*

The proof of Proposition 2.1 immediately follows from (i), (ii) and so we omit it.

Proof of Theorem 1.1. We may first assume that $J = [0, T]$ with $T > \frac{\pi}{\sqrt{b_0}}$. Let $\varepsilon = \frac{b_0}{2} - \frac{\pi^2}{2T^2} < M$ and $U(t) = \int_{\mathbb{R}^n} u(t, x)\varphi(x) dx$ in J . Then, by the equation $P_+u = 0$ and Green's formula

$$\begin{aligned} U''(t) &= \int_{\mathbb{R}^n} \partial_t^2 u(t, x)\varphi(x) dx = \int_{\mathbb{R}^n} [Au - bu - f(u)]\varphi dx \\ &= \int_{\mathbb{R}^n} [uA\varphi - bu\varphi - f(u)\varphi] dx. \end{aligned}$$

Suppose that $u(t, x) \geq 0$ almost everywhere in $J \times \mathbb{R}^n$. Then, via $U(t) \geq 0$ and Proposition 2.1

$$\int_{\mathbb{R}^n} uA\varphi dx \leq \varepsilon U.$$

As well, from Assumptions 1.1

$$\int_{\mathbb{R}^n} (-bu\varphi) dx \leq -b_0 U, \quad \int_{\mathbb{R}^n} f(u)\varphi dx \geq 0.$$

So that

$$U''(t) \leq (\varepsilon - b_0)U(t)$$

in J , consequently

$$\int_0^T U''(t) \sin \omega t dt \leq (\varepsilon - b_0) \int_0^T U(t) \sin \omega t dt, \quad (2.1)$$

where $\omega = \sqrt{b_0 - 2\varepsilon}$ and recall that $\omega T = \pi$.

Meanwhile, thanks to integration by parts

$$\int_0^T U''(t) \sin \omega t dt = - \int_0^T U'(t) \omega \cos \omega t dt = -\omega^2 \int_0^T U(t) \sin \omega t dt + \omega(U(T) + U(0)),$$

where it follows from $U(T), U(0) \geq 0$ that

$$\int_0^T U''(t) \sin \omega t dt \geq (2\varepsilon - b_0) \int_0^T U(t) \sin \omega t dt. \quad (2.2)$$

Hence we have by (2.1) and (2.2)

$$\varepsilon \int_0^T U(t) \sin \omega t dt \leq 0,$$

further from $U(t) \sin \omega t \geq 0$ in J ,

$$\int_0^T U(t) \sin \omega t \, dt = 0,$$

which implies $U(t) = 0$ in J . However, this contradicts the non-triviality of $u(t, x)$ in $J \times \mathbb{R}^n$. Thus we have completed the proof. \square

3. Non-oscillatory property

In this section we shall show Theorems 1.2 based on the method of characteristic curves. For any point $C(\hat{t}, \hat{x})$ in $[t_0, T] \times \mathbb{R}$, we define the characteristic curves C_+ , C_- of P by the solutions of the following ordinary differential equations

$$C_{\pm}: \begin{cases} \frac{dx}{dt} = \pm \sqrt{a(t)}, \\ x(\hat{t}) = \hat{x}. \end{cases}$$

Let us denote $A = (t_0, \hat{x} - \int_{t_0}^{\hat{t}} \sqrt{a(s)} \, ds)$, $B = (t_0, \hat{x} + \int_{t_0}^{\hat{t}} \sqrt{a(s)} \, ds)$ and the dependence domain of C by

$$D = D(\hat{t}, \hat{x}) = \left\{ (t, x) \in [t_0, T] \times \mathbb{R} \mid |x - \hat{x}| \leq \int_t^{\hat{t}} \sqrt{a(s)} \, ds, \, t_0 \leq t \leq \hat{t} \right\}.$$

Noting that $dt = 0$ on the segment AB , $dx = -\sqrt{a(t)} \, dt$ on the curve BC and $dx = \sqrt{a(t)} \, dt$ on the curve CA , we have by Green's formula

$$\begin{aligned} \int_D Pu \, dx \, dt &= \int_D (u_{tt} - a(t)u_{xx}) \, dx \, dt - \int_D F(u(t, x)) \, dx \, dt \\ &= \int_D \left(\frac{\partial}{\partial t} u_t - \frac{\partial}{\partial x} (a(t)u_x) \right) \, dx \, dt - \int_D F(u(t, x)) \, dx \, dt \\ &= - \int_{\partial D} (u_t \, dx + (a(t)u_x) \, dt) - \int_D F(u(t, x)) \, dx \, dt \\ &= - \int_D F(u(t, x)) \, dx \, dt - \int_A^B u_t \, dx - \int_B^C u_t \, dx + (a(t)u_x) \, dt - \int_C^A u_t \, dx + (a(t)u_x) \, dt \\ &= - \int_D F(u(t, x)) \, dx \, dt - \int_A^B u_t \, dx - \int_B^C u_t (-\sqrt{a(t)} \, dt) + (a(t)u_x) \frac{dx}{-\sqrt{a(t)}} - \int_C^A u_t (\sqrt{a(t)} \, dt) + (a(t)u_x) \frac{dx}{\sqrt{a(t)}} \\ &= - \int_D F(u(t, x)) \, dx \, dt - \int_A^B u_t \, dx + \int_B^C \sqrt{a(t)} u_t \, dt + \sqrt{a(t)} u_x \, dx - \int_C^A \sqrt{a(t)} u_t \, dt + \sqrt{a(t)} u_x \, dx \\ &= - \int_D F(u(t, x)) \, dx \, dt - \int_A^B u_t \, dx + \left(\sqrt{a(C)} u(C) - \sqrt{a(B)} u(B) - \int_B^C \frac{a'(t)}{2\sqrt{a(t)}} u \, dt \right) \\ &\quad - \left(\sqrt{a(A)} u(A) - \sqrt{a(C)} u(C) - \int_C^A \frac{a'(t)}{2\sqrt{a(t)}} u \, dt \right) \\ &= - \int_D F(u(t, x)) \, dx \, dt - \int_A^B u_t \, dx + 2\sqrt{a(\hat{t})} u(C) - \sqrt{a(t_0)} u(A) - \sqrt{a(t_0)} u(B) - \int_B^C \frac{a'(t)}{2\sqrt{a(t)}} u \, dt - \int_A^C \frac{a'(t)}{2\sqrt{a(t)}} u \, dt. \end{aligned}$$

Therefore, when $a(\hat{t}) \neq 0$,

$$u(\hat{t}, \hat{x}) = \frac{1}{2\sqrt{a(\hat{t})}} \left(\int_D F(u(t, x)) \, dx \, dt + \int_A^B u_t(x) \, dx + \sqrt{a(t_0)} (u(A) + u(B)) + \int_B^C \frac{a'(t)}{2\sqrt{a(t)}} u \, dt + \int_A^C \frac{a'(t)}{2\sqrt{a(t)}} u \, dt \right). \quad (3.1)$$

Now, suppose that u is not positive somewhere in $[0, T] \times \mathbb{R}$. Then there is a point $C(\hat{t}, \hat{x})$ where $u(\hat{t}, \hat{x}) = 0$ and $u(t, x)$ is positive for any point (t, x) with $t_0 < t < \hat{t}$.

On the other hand, it follows from (3.1) that

$$0 = \int_D F(u(t, x)) dx dt + \int_A^B u_1(x) dx + \sqrt{a(t_0)}(u_0(A) + u_0(B)) + \int_B^C \frac{a'(t)}{2\sqrt{a(t)}} u dt + \int_A^C \frac{a'(t)}{2\sqrt{a(t)}} u dt. \quad (3.2)$$

But the right-hand side of (3.2) is positive from Assumptions 1.2. So we get a contradiction. The proof has just finished. \square

4. Pointwise oscillatory property

Proof of Theorem 1.3. For the proof of Theorem 1.3, according to [15] and [2], the equation $P_+ u = 0$ is transformed into an inhomogeneous wave equation in one space dimension.

We begin with the change of the strongly elliptic operator $a(t)\Delta_x$ to the Laplacian Δ_x in $[t_0, T)$. To this end, define a function s of t in $[t_0, T)$ by

$$s = \int_{t_0}^t \sqrt{a(\tau)} d\tau.$$

By $a'(t) = \sqrt{a(t)}a(t)_s$, if we put $w(s, x) = u(t, x)$, then w solves the semilinear wave equation

$$w_{ss} - \Delta_x w + p(s)w_s + q(s)w + g(w) = 0$$

in $[0, S) \times B_\ell$, where $p(s) = \frac{(\sqrt{a(t)})_s}{\sqrt{a(t)}}$, $q(s) = \frac{b}{a}$, $g(w) = \frac{f(w)}{a}$ and $S = \int_{t_0}^T \sqrt{a(t)} dt$. Next, to extract the 1st order term $p(s)w_s$, taking advantage of Liouville's transformation

$$y(s, x) = w(s, x) \exp\left(\frac{1}{2} \int_0^s p(t) dt\right),$$

we have the semilinear wave equation

$$y_{ss} - \Delta_x y + Q(s)y + R(y) = 0, \quad (4.1)$$

where $Q(s) = q(s) - \frac{p'(s)}{2} - \frac{p(s)^2}{4}$ and

$$R(y) = g\left(y \exp\left(-\frac{1}{2} \int_0^s p(t) dt\right)\right) \exp\left(\frac{1}{2} \int_0^s p(t) dt\right).$$

In our case, since $p = \frac{a_t}{2a\sqrt{a}}$ and $p'(s) = \frac{(\sqrt{a})_{ss}}{\sqrt{a}} - \frac{(\sqrt{a})_s^2}{a} = \frac{a_{tt}}{2a^2} - \frac{3a_t^2}{4a^3}$, we find

$$Q(s) = \frac{b}{a} - \frac{a_{tt}}{4a^2} + \frac{5a_t^2}{16a^3}, \quad (4.2)$$

where note that $(\sqrt{a})_s = \frac{a_t}{2a}$ and $(\sqrt{a})_{ss} = \frac{a_{tt}}{2a\sqrt{a}} - \frac{a_t^2}{2a^2\sqrt{a}}$. So, if we take the function $h(s, r)$ as $h(s, r) = v(\varphi(s), r) \exp(\frac{1}{2} \int_0^s p(t) dt)$, then Eq. (4.1) is rewritten like

$$h_{ss} - h_{rr} - \frac{2}{r} h_r + Q(s)h + R(h) = 0 \quad (4.3)$$

in $[0, S) \times (0, \ell)$, where v is a radially symmetric solution to $P_+ u = 0$ and φ is the inverse function of $t \mapsto s$. Moreover, by introducing $z(s, r) = rh(s, r)$, similarly to Lemma 2.2 in [2], (4.3) turns out the semilinear wave equation in one space dimension

$$z_{ss} - z_{rr} + Q(s)z + rR(z/r) = 0. \quad (4.4)$$

Then the resulting initial condition is also changed to

$$\begin{cases} z(0, r) = rv(t_0, r), \\ z_s(0, r) = \frac{(\sqrt{a(0)})_t r}{2a(0)} v(t_0, r) + \frac{r}{\sqrt{a(0)}} v_t(t_0, r) \end{cases}$$

in $[0, \ell]$, but the homogeneous Dirichlet boundary condition is unchanged, namely

$$z(s, r) = 0$$

on $[0, S) \times \{0, \ell\}$. Hence, taking account that $Q(s) \geq 0$, $rR(z/r)$ is odd and nondecreasing in z from (4.2) and Assumptions 1.3, we can apply Theorem 2.2.1 in [1] or Theorem 3.1 in [14] to (4.4) and have obtained the conclusion. \square

Remark 4.1. In general space dimensions n , if we set $z(s, r) = r^{(n-1)/2}h(s, r)$, then (4.4) changes to the equation

$$z_{ss} - z_{rr} + \left[Q(s) + \frac{(n-1)(n-3)}{4r^2} \right] z + r^{(n-1)/2} R(z/r) = 0.$$

However, since $\frac{1}{r^2} \notin L_{\text{loc}}^\infty(\mathbb{R})$, we cannot adopt any result in [1] and [14] except $n = 1$ and 3 . This is the reason why the space dimensions is only restricted to $n = 3$.

Now, let us consider the linear ordinary differential equation of second order in $[t_0, \infty)$

$$w''(t) + c(t)w(t) = 0. \quad (4.5)$$

We know many results on the distribution of zeros of solutions to (4.5) (see [10–12]). As one of them we cite the following fact for a proof of Theorem 1.4.

Lemma 4.1. (See (I) in §3 of [12].) Let $c(t)$ a real-valued, piecewise continuous function defined on $[t_0, \infty)$. If for any fixed $T_1 \geq t_0$, (iii) of Assumptions 1.4 is satisfied for $t \in [T_1, \infty)$, then every nontrivial solution of (4.5) has countably infinite number of zeros in $[T_1, \infty)$.

Proof of Theorem 1.4. The proof is performed by the almost same fashion as in that of Theorem 1.4 in [14], therefore we shall sketch the main steps and formulae.

At first, by the same reduction as in the proof of Theorem 1.3, the equation $P_+u = 0$ is transformed into the semilinear wave equation $y_{ss} - y_{xx} + Q(s)y + R(y) = 0$. Then, remark that the initial condition is also changed, but the homogeneous Neumann condition is unchanged, namely $y_x(s, 0) = y_x(s, \ell) = 0$ on $[0, \infty)$. So, let $y: [0, \infty) \times [0, \ell] \rightarrow \mathbb{R}$ be a solution of this mixed problem. And define $Y(s, x)$ by the extension of $y(s, x)$ as even function with respect to x so that $Y(s, x) = y(s, -x)$ for $x \in [-\ell, 0]$ and $Y(s, x + 2\ell) = Y(s, x)$ for $(s, x) \in [0, \infty) \times \mathbb{R}$. Then Y is even in x and $Y_{ss} - Y_{xx} + Q(s)Y + R(Y) = 0$. Next, if we put $v(s, x) = Y(s, x) + Y(s, 2x_0 - x)$, then

$$v_x(s, x_0) = 0. \quad (4.6)$$

Moreover, set

$$h(s, x) = \begin{cases} \frac{R(Y(s, x)) + R(Y(s, 2x_0 - x))}{v(s, x)} & \text{if } v(s, x) \neq 0, \\ 0 & \text{if } v(s, x) = 0. \end{cases}$$

Then $h(s, x) \geq 0$ in $[0, \infty) \times \mathbb{R}$ and $h(s, x) \in L^\infty(J \times \mathbb{R})$ for every finite interval J in $[0, \infty)$ from (v) and (vi) of Assumptions 1.4. As well, v solves the linearized wave equation

$$v_{ss} - v_{xx} + Q(s)v + h(s, x)v = 0 \quad (4.7)$$

in $[0, \infty) \times \mathbb{R}$.

Now we suppose that for any fixed s_1 and s_2 with $0 \leq s_1 < s_2 \leq \infty$

$$y(s, x_0) \geq 0$$

holds for all $s \in [s_1, s_2]$. Then we shall verify that $s_2 < \infty$ unless $u(t, x_0)$ identically vanishes for all $t \in [t_0, \infty)$. After this assertion, $u(t_2, x_0) = 0$ and $u(t, x_0) < 0$ for all $t > t_2$ in a small neighborhood of $t_2 = \varphi(s_2)$.

So, from now suppose that $s_2 = \infty$, namely $y(s, x_0) \geq 0$ for all $t \in [s_1, \infty)$. At first, by the definition of Y , since $Y(t, x_0) \geq 0$ in $[s_1, \infty)$,

$$v(s, x_0) = 2Y(s, x_0) \geq 0 \quad (4.8)$$

in $[s_1, \infty)$. Hence, because of (4.6) and (4.8), we may apply Lemma 2.1 in [14] to (4.7) and eventually $v(s, x) \geq 0$ in $[0, \infty) \times \mathbb{R}$. In particular, introducing $V(s) = \int_{-\ell}^{\ell} v(s, x) dx$, we have $V(s) \geq 0$ in $[0, \infty)$. Besides, in account of the homogeneous Neumann boundary condition for y and the 2ℓ -periodicity of v in x ,

$$\int_{-\ell}^{\ell} v_{xx}(s, x) dx = 0.$$

Therefore, from Eq. (4.7)

$$V''(s) = -Q(s)V(s) - \int_{-\ell}^{\ell} h(s, x)v(s, x) dx,$$

and thanks to $\int_{-\ell}^{\ell} h(s, x)v(s, x) dx \geq 0$, we obtain the ordinary differential inequality

$$V''(s) + Q(s)V(s) \leq 0 \quad (4.9)$$

in $[0, \infty)$. Also, define W by the solution to the Cauchy problem

$$\begin{cases} W''(s) + Q(s)W(s) = 0 & \text{in } [0, \infty), \\ W(0) = V(0), \quad W'(0) = V'(0). \end{cases} \quad (4.10)$$

We recall that W has countably infinite number of zeros in $[s_3, \infty)$ for any fixed $s_3 \in [0, \infty)$ by (iv) of Assumptions 1.4. As is well known, it follows from (4.9) and (4.10) that

$$0 \leq V(s) \leq W(s)$$

at each $s \geq 0$ when $W(s) \geq 0$. Consequently, since there exist zeros of W in $[s_1, \infty)$, $V(s_3) = 0$ and $v(s_3, x) = 0$, in particular $v_x(s_3, x) = 0$ for some $s_3 \in [s_1, \infty)$ and all $x \in \mathbb{R}$. Meanwhile, because $v(s, x) \geq 0$ for all $x \in \mathbb{R}$, for any fixed $x \in \mathbb{R}$, $v(s_3, x) = 0$ is a minimum of the function $s \mapsto v(s, x)$. So we see that $v_s(s_3, x) = 0$.

Now, introducing the energy function $E(s)$ for v by

$$E(s) = \int_0^{2\ell} \left[|v_s(s, x)|^2 + Q(s)|v_x(s, x)|^2 + |v(s, x)|^2 \right] dx,$$

due to (4.7) and Schwarz' inequality we know the resulting energy estimate

$$E(s) \leq K(s)E(s_3),$$

where $K(s) \geq 1$ is some increasing continuous function. Therefore, from $v(s_3, x) = v_s(s_3, x) = v_x(s_3, x) = 0$, $v(s, x) = 0$ in $[s_1, \infty) \times \mathbb{R}$. In particular, for $x = x_0$, we get $u(t, x_0) = 0$ in $[\varphi(s_1), \infty)$.

Similarly, if $u(t, x_0) \leq 0$ is valid in $[t_1, \infty)$, then we can conclude that $u(t, x_0) = 0$ in $[t_1, \infty)$. Thus the proof has just finished. \square

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